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information, including suggestions for reducing the 1204, Arlington, VA 22202-4302, and to the Office	nis burden, to Washington Headquarters Servi	ces, Directo.	ighway, Suite		
1. AGENCY USE ONLY (Leave Blan		3. REPORT TYPE AND DATE Final (01 June 1993 – 3	ES COVERED		
4. TITLE AND SUBTITLE Topics in Stochastics, Symbo	UNDING NUMBERS 1620-93-1-0275				
6. AUTHORS Professor Robert M. Burton,	Jr.	Almon American			
7. PERFORMING ORGANIZATION Oregon State University 368 Kidder Hall Corvallis, OR 97331-4605	PERFORMING ORGANIZATION REPORT NUMBER				
9. SPONSORING/MONITORING AG AFOSR/NM 110 Duncan Avenue, Room B-115 Bolling Air Force Base, DC 20332-8	. SPONSORING/MONITORING AGENCY REPORT NUMBER				
11. SUPPLEMENTARY NOTES					
12a. DISTRIBUTION AVAILABILITY Approved for Public Release	STATEMENT	12	b. DISTRIBUTION CODE		
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14. SUBJECT TERMS probability, ergodic theory, dynamica	15. NUMBER OF PAGES				
		,	16. PRICE CODE		
OF REPORT	18. SECURITY CLASSIFICATION OF THIS PAGE Unclassified	19. SECURITY CLASSIFICATION OF ABSTRACT Unclassified	UL UL		



OREGON STATE UNIVERSITY

368 Kidder Hall · Corvallis, Oregon 97331·4605 Telephone 541·737·4686 Email:_@math.orst.edu / Fax 541·737·0517 party of the

FINAL REPORT of AFOSR GRANT No. F49620-9310275 (1993 – 1996) Awarded to Robert Burton, Department of Mathematics, Oregon State University.

This grant supported research in diverse areas of applications of probability, ergodic theory and dynamical systems.

<u>Neural Networks</u> have been a major thrust of this research. Publications 7, 12 discuss the possibility of learning in frustrated environments and the potential limits of neural network behavior. Publications 1, 6, 14 deal with unsupervised neural networks that imitate patterns within constraints automatically by sampling their environment. These theorems show that learning occurs exponentially quickly with probability one. Publication 13 uses neural networks and other estimation algorithms to predict the future of time series.

<u>Fractals and Chaos</u> were also investigated. Publication 8 analyzes a more flexible variant of Mandelbrot percolation and shows that complex patterns arise which are often highly disconnected. These were first suggested as models of lung development. The estimation of the dimension of a chaotic attractor was studied in publications 5 and 16. First it is shown that the most commonly used estimators of correlation dimension are consistent and effective. Limitations of these estimators are shown by examples together with suggestions for improvement.

Statistical and Symbolic Dynamics were reported on in publications 2, 4, 9, and 10. Publication 2 shows that it is possible for a stochastic process to be deterministic and yet show very random effects. Publications 4 and 10 show how the geometry of higher dimensions affects the randomness properties of a field. Publication 9 describes choosing a pair of random transformations using the language of cocycles.

Continued Fractions are a compact way of expressing real numbers that give optimal ways to approximate real numbers. They have been central examples in the development of probability and ergodic theory. Publications 3 and 15 describe new continued fractions and prove that they have strong arithmetic and mixing properties.

Publications supported by AFOSR GRANT No. F49620-9310275 (1993-1996)

- 1. Stability of self organizing processes. Pages 19-23 in D. Aldous and R. Pemantle, eds., Random Discrete Structures, IMA, Vol. 76, Springer-Verlag, New York, (1996) (with W. Faris).
- 2. Finite state, bilaterally deterministic, strongly mixing processes. Israel J. Math. 26(1996) (with M. Denker and M. Smorodinsky).
- 3. Ergodic properties of generalized Lüroth series. Acta Arith. 4(1996):311-327 (with J. Barrionuevo, K. Dajani, C. Kraaikamp).
- 4. Some 2-D symbolic dynamical systems: entropy and mixing. Pages 297-305 in M. Pollicott and K. Schmidt, eds., Ergodic Theory of Z^d Actions, Proceedings of 1994 Warwick Conference on Statistical Mechanics, (1996), Cambridge University Press, Cambridge (with J. Steif).
- 5. Strong laws of large numbers for L- and U- statistics. Trans. Amer. Math. Society 348(1996):2845-2866 (with J. Aaronson, H. Dehling, D. Gilat, T. Hill and B. Weiss).
- 6. A self-organizing cluster process. Ann. App. Probab. 6(1996):1232-1247 (with W. Faris).
- 7. Perception algorithms for the classification of non-separable populations. Stochastic Models 13(1997):1-14 (with H.G. Dehling and R.S. Venema).
- 8. Fractal percolation with neighbor interaction. Pages 106-114 in J.L. Véhel, E. Lutton, and C. Tricot, eds., <u>Fractals in Engineering</u>, (1997), Springer, London, (with T. Coffey, M. Dekking, and K. Hyman).
- 9. Entropy for random group actions. To appear in Ergodic Theory and Dynamical Systems. (with K. Dajani and R. Meester).
- 10. Coupling surfaces and weak Bernoulli in one and higher dimensions. To appear in Adv. Math. (with J. Steif).
- 11. Second order Dehn functions of direct products of groups. To appear in Oxford J. Math. (with J. Alonso, W. Bogley, S. Pride, X. Wang).
- 12. Universal approximation in p-mean by neural networks. To appear in Neural Networks (with H. Dehling).
- 13. Prediction of nonlinear time series by kernel regression smoothing. To appear in the First European Conference on Signal Analysis and Prediction (with S. Borovkova and H. Dehling).
- 14. One dimensional Kohonen maps are super stable with exponential rate. Submitted (with D. Plaehn).
- 15. Natural extensions for Rosen fractions. Submitted (with C. Kraaikamp and T. Schmidt).
- 16. Consistency of the Takens estimator for the correlation dimension. Submitted (with S. Borovkova and H. Dehling).